

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, June 30, 2006

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month <sup>18</sup>		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,944,464	2,070,820	5,600	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,801,163	1,719,136	302,120	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,251,675	772,241	363,423	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,865,608	1,719,251	60,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,260,910	170,844	137,000	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,936,676	886,875	1,769,000	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,566,875	1,220,573	557,080	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,802,652	4,756,517	1,256,180	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,401,166	2,567,192	963,000	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,901,621	2,815,818	701,600	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,457,529	3,716,941	1,153,900	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	7,451,384	5,639,114	514,000	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,762,022	2,178,910	1,234,720	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,392,965	2,083,303	612,850	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,728,399	4,853,784	734,480	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	10,318,679	6,740,627	1,811,200	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,175,326	900,247	652,000	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,570,199	5,496,589	950,120	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,948,719	1,557,663	1,129,760	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	11,713,785	18,918,409	3,537,620	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,116,608	2,011,182	1,444,500	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,027,068	4,396,558	710,200	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,823,155	3,958,906	1,117,800	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	19,858,991	2,800,053	1,986,232	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,372,751	6,231,411	973,280	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,642,369	4,866,801	680,600	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	6,810,786	4,376,421	1,444,560	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,115,772	722,144	1,192,300	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,049,255	3,761,163	943,400	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,547,071	6,313,106	609,400	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,206,735	5,315,236	348,200	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,467,997	3,728,759	681,400	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,915,620	13,105,719	2,190,200	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,388,069	1,388,132	718,400	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,593,396	2,353,656	858,200	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,595,945	1,754,396	894,300	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	8,303,443	2,875,137	1,267,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,809,295	10,233,867	2,338,608	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,774,048	653,600	40,000	
912810FT0	4.500	912803CX9	02/15/36	14,841,150	14,595,550	245,600	4,000	
Total Treasury Bonds.....				488,142,442	336,265,741	151,876,701	38,889,433	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	20,035,472	20,035,472	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,962,322	20,837,632	124,690	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,533,073	19,531,845	1,228	0
9128275W8	A	4.250	912820EK9	01/15/10	13,554,815	13,554,815	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,774,703	29,774,703	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,732,819	12,732,819	0	0
912828FB1	G	2.375	912820MY0	04/15/11	11,161,514	11,161,514	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,811,739	6,811,739	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,788,342	25,788,342	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,945,124	21,945,124	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,896,113	22,896,113	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,307,318	20,307,318	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,045,951	20,045,951	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,605,829	17,605,829	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,254,495	17,254,495	0	0
912810FR4		2.375	912803CN1	01/15/25	29,923,880	29,923,880	0	0
912810FS2		2.000	912803CW1	01/15/26	11,940,427	11,940,427	0	0
912810FD5		3.625	912803BN2	04/15/28	20,903,486	20,897,259	6,227	0
912810FH6		3.875	912803CF8	04/15/29	23,890,921	23,737,750	153,171	0
912810FQ6		3.375	912803CL5	04/15/32	5,688,335	5,688,335	0	0
Total Treasury Inflation-Protected Securities...				372,756,680	372,471,363	285,317	0	

